

# Amundi MSCI Water ESG Screened UCITS ETF Dist

FACTSHEET

Marketing  
Communication

31/03/2024

EQUITY ■

## Key Information (Source: Amundi)

Net Asset Value (NAV) : **65.78 ( EUR )**  
NAV and AUM as of : **28/03/2024**  
Assets Under Management (AUM) :  
**1,573.46 ( million EUR )**  
ISIN code : **FR0010527275**  
Replication type : **Physical**  
Benchmark :  
**100% MSCI ACWI IMI WATER ESG FILTERED INDEX**  
Date of the first NAV : **09/10/2007**  
First NAV : **20.45 ( EUR )**

## Objective and Investment Policy

The Lyxor MSCI Water ESG Filtered (DR) UCITS ETF - Acc is a UCITS compliant exchange traded fund that aims to track the MSCI ACWI IMI Water ESG Filtered Net USD Index.

## Risk & Reward Profile (SRRl) (Source: Fund Admin)

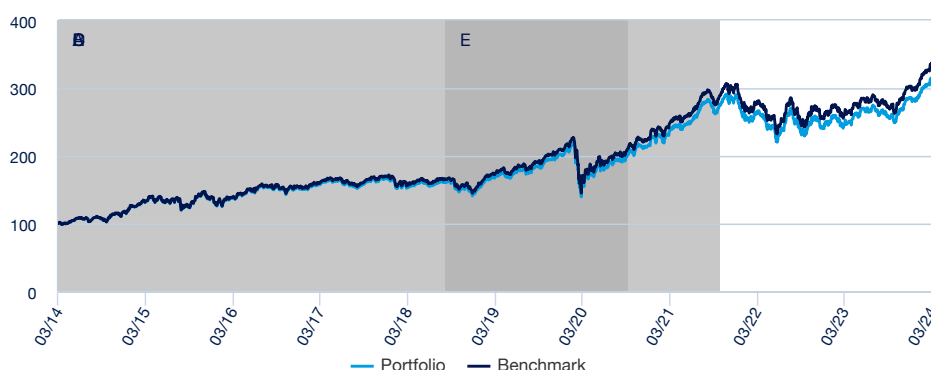


Lower risk, potentially lower rewards  
Higher risk, potentially higher rewards

The SRRl represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRl is not guaranteed and may change over time.

## Returns (Source: Fund Admin) - Past performance does not predict future returns

### Performances from 28/03/2014 to 28/03/2024 (Source : Fund Admin)



A : Jusqu'au 06/09/2018, les performances du Fonds indiquées correspondent à celles du FCP - LYXOR WORLD WATER UCITS ETF (le Fonds absorbé). Ce dernier a été absorbé par le Fonds le 06/09/2018.  
B : Jusqu'au 06/09/2018, les performances du Fonds indiquées correspondent à celles du FCP - LYXOR WORLD WATER UCITS ETF (le Fonds absorbé). Ce dernier a été absorbé par le Fonds le 06/09/2018.  
C : Jusqu'au 07/10/2020, les performances du Fonds indiquées correspondent à un mode de réplification indirecte de l'Indice de Référence. A partir du 08/10/2020, les performances du Fonds indiquées correspondent à un mode de réplification directe de l'Indice de Référence.  
D : Jusqu'au 26/10/2021, l'Indice de Référence du Fonds était le World Water cw Total Return Index.  
E : Jusqu'au 07/10/2020, les performances du Fonds indiquées correspondent à un mode de réplification indirecte de l'Indice de Référence. A partir du 08/10/2020, les performances du Fonds indiquées correspondent à un mode de réplification directe de l'Indice de Référence.

### Cumulative returns\* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	29/03/2019	31/03/2014
Portfolio	10.34%	3.98%	10.34%	24.85%	32.76%	87.56%	214.05%
Benchmark	10.47%	4.02%	10.47%	25.51%	34.59%	93.24%	233.49%
Spread	-0.13%	-0.04%	-0.13%	-0.66%	-1.84%	-5.68%	-19.44%

### Calendar year performance\* (Source: Fund Admin)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	19.15%	-16.98%	33.41%	8.13%	38.32%	-12.79%	10.30%	9.31%	18.46%	22.54%
Benchmark	19.81%	-16.52%	33.85%	9.00%	39.46%	-12.04%	11.02%	9.94%	18.96%	23.12%
Spread	-0.67%	-0.46%	-0.44%	-0.87%	-1.14%	-0.74%	-0.72%	-0.63%	-0.50%	-0.57%

\* Source : Amundi. The above cover complete periods of 12 months for each calendar year. Past performance is no predictor of current and future results and does not guarantee future yield. Any losses or gains do not take into consideration any costs, commissions and fees incurred by the investor in the issue and buyout of the shares (e.g. taxes, brokerage fees or other commissions deducted by the financial intermediary). If performance is calculated in a currency other than the euro, any losses or gains generated can thereby be affected by exchange rate fluctuations (both upward and downward). The discrepancy accounts for the performance difference between the portfolio and the index.

## EQUITY

## Index Data (Source : Amundi)

## Description of the Index

The index aims to represent the performance of stocks whose activities are related to water, such as water distribution, utilities and the supply of water-related equipment and water treatment. The index is based on a 'best-in-class' ESG approach, meaning that companies in the bottom quartile by sector-adjusted ESG score are excluded from the theme universe. Companies exposed to controversial businesses, those who are the subject of severe ESG controversy or those who are in violation of the UN Global Compact are also excluded. Further index details may be found at [www.msci.com](http://www.msci.com).

## Information (Source: Amundi)

Asset class : **Equity**  
Exposure : **International**

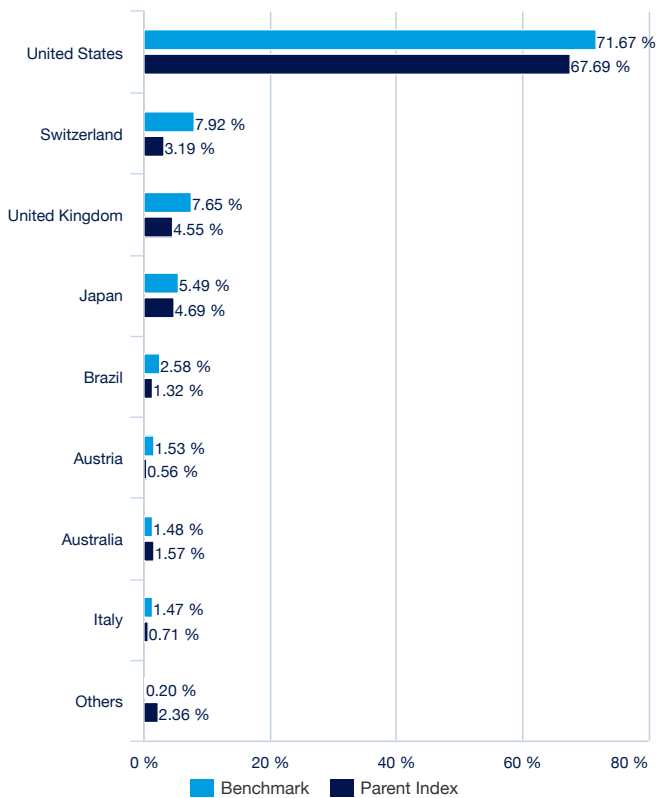
Holdings : **34**

## Top 10 benchmark holdings (source : Amundi)

	% of assets (Index)	% assets (Parent index)
FERGUSON PLC NYSE	8.44%	5.62%
XYLEM INC	8.27%	4.49%
WASTE MANAGEMENT INC	7.98%	5.31%
REPUBLIC SERVICES INC	7.69%	5.12%
GEBERIT AG-REG	7.02%	2.86%
GRACO INC	6.23%	2.28%
AMERICAN WATER WORKS	5.99%	3.43%
PENTAIR PLC	5.56%	2.04%
TETRA TECH INC	3.88%	1.42%
UNITED UTILI GRP PLC	3.50%	1.28%
<b>Total</b>	<b>64.57%</b>	<b>33.84%</b>

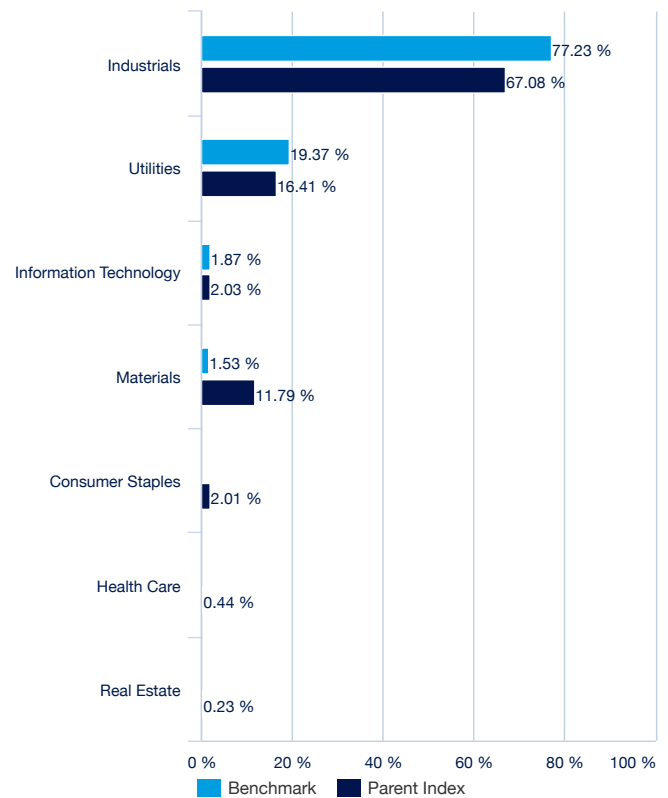
Parent index : **MSCI ACWI IMI WATER**

## Geographical breakdown (Source: Amundi)



Parent index : **MSCI ACWI IMI WATER**

## Benchmark Sector breakdown (source : Amundi)



Parent index : **MSCI ACWI IMI WATER**

## EQUITY

**Socially Responsible Investment (SRI)**

The SRI expresses sustainable development objectives in investment decisions by adding Environmental, Social and Governance (ESG) criteria in addition to the traditional financial criteria.

SRI thus aims to balance economic performance and social and environmental impact by financing companies and public entities which contribute to sustainable development whatever their business sector. By influencing the governance and behaviour of stakeholders, SRI promotes a responsible economy.

**Evaluation by ESG criteria (Source: Amundi)**

	Index	Parent index
<b>Overall Rating</b>	7.45	6.99
<b>Environment</b>	5.81	5.58
<b>Social</b>	5.69	5.46
<b>Governance</b>	6.64	6.46

Parent index : **MSCI ACWI IMI WATER**

**ESG criteria**

The criteria are extra-financial criteria used to assess the Environmental, Social and Governance practices of companies.

Environmental, Social, and Governance risks and opportunities are posed by large scale trends (e.g. climate change, resource scarcity, demographic shifts) as well as by the nature of the company's operations.

Scores are on a 0-10 scale, with 10 being the best.

**"E" for Environment** (Climate Change, Natural Resources, Pollution & Waste and Environmental Opportunities)

**"S" for Social** (Human Capital, Product Liability, Stakeholder Opposition and Social Opportunities)

**"G" for Governance** (Corporate Governance and Corporate Behavior)

Source: Raw ESG datas for companies are provided by MSCI

**Carbon footprint****Carbon footprint: carbon emissions per euro million invested**

Total carbon portfolio footprint (Index/Parent index) :

Index	90.83	Parent Index	166.07
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**Carbon footprint**

This indicator measures the portfolio's carbon emissions in metric tonnes of carbon equivalent (tCO<sub>2</sub>e) per euro million invested.

This is an indicator of the emissions generated by investment in this portfolio.

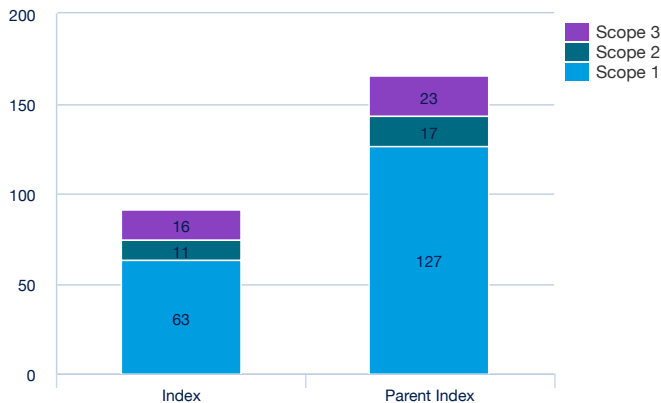
**Definition of scopes :**

- **Scope 1** : all emissions that arise directly from sources that are owned or controlled by the company.

- **Scope 2** : all indirect emissions generated by the purchase or production of electricity, steam or heat.

- **Scope 3** : all other indirect emissions, both upstream and downstream in the value chain. To ensure the robustness of the data, in this report we have chosen to use only part of scope 3, i.e. upstream emissions linked to first-tier suppliers. First-tier suppliers are those with which the company has a strong relationship and on which it can exercise direct influence.

Source : The carbon emissions data is supplied by Trucost. It corresponds to companies' annual emissions expressed in tCO<sub>2</sub>e, which covers the six greenhouse gases defined in the Kyoto protocol whose emissions are converted into global warming potential (GWP) in CO<sub>2</sub> equivalent.



Parent index : **MSCI ACWI IMI WATER**

**ISR Label**



## Principal characteristics (Source : Amundi)

Fund structure	SICAV under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE
Custodian	SGSS - Paris
Independent auditor	Deloitte & Associés
Share-class inception date	06/09/2018
Date of the first NAV	09/10/2007
Share-class reference currency	EUR
Classification	International Equities
Type of shares	Accumulation and/or Distribution
ISIN code	FR0010527275
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.60% ( realized ) - 31/10/2022
Fiscal year end	October

## Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Nyse Euronext Paris	9:00 - 17:30	EUR	WAT	WAT FP	LYWATIV	LYWAT.PA	LYWATIV
Deutsche Börse	9:00 - 17:30	EUR	WAT	LYXWAT GY	LYWATIV	LYXWAT.DE	LYWATIV
Borsa Italiana	9:00 - 17:30	EUR	WAT	WAT IM	LYWATIV	H2O.MI	LYWATIV
Six Swiss Exchange	9:00 - 17:30	EUR	WAT	LYWAT SW	LYWATIV	LYWAT.S	LYWATIV
London Stock Exchange	9:00 - 17:30	GBP	WAT	WATL LN	WATLIV	WATL.L	WATLIV
London Stock Exchange	9:00 - 17:30	USD	WAT	WATU LN	WATUIV	WATU.L	WATUIV
Six Swiss Exchange	9:00 - 17:30	CHF	WAT	LYWATCHF SW	LYWATCHIV	LYWATCH.S	LYWATCHIV

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## Index Providers

The index aims to represent the performance of stocks whose activities are related to water, such as water distribution, utilities and the supply of water-related equipment and water treatment. The index is based on a "best-in-class" ESG approach, meaning that companies in the bottom quartile by sector-adjusted ESG score are excluded from the theme universe. Companies exposed to controversial businesses, those who are the subject of severe ESG controversy or those who are in violation of the UN Global Compact are also excluded. Further index details may be found at [www.msci.com](http://www.msci.com).

## Important information

This document is of an informative, non-contractual and simplified nature. The main characteristics of the funds are mentioned in the legal documentation available on the AMF website or on request made to the main offices of the management company. The legal documentation will be sent to you prior to subscribing to a fund. The duration of the Fund is unlimited. To invest means to assume risks: the values of PPCVM stocks and shares are subject to market fluctuations and investments made may vary both upwards and downwards. Therefore, POCVM subscribers may lose all or part of the capital initially invested. Any person interested in investing in an OPCVM should, preferably prior to subscription, to ensure this is in accordance with their pertaining legislation as well as the tax consequences of such an investment and have knowledge of the valid legal documents of each OPCVM. The source of the data contained in this document is Amundi, unless otherwise mentioned. The date of the data contained herein is that indicated in the MONTHLY REPORT, unless otherwise stated.

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